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TITLE: INDEX PORT FOLIO CONSTRUCTING METHOD

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ABSTRACT:

PURPOSE: To provide the index port folio constructing method which uses banking assets in consideration of time variation of the assets.

CONSTITUTION: Past data on the banking assets and an index that a port folio should follow are read out of a data base 6 (1). A structure analysis of **assets groups and index is taken to select assets** having a structure similar to the index (2). A structure analysis of the selected **assets group is taken again and the price variation value of the assets** is calculated according to the structure (3). The **price variation value** is used to optimize an incorporation rate (4) so that the port folio consisting of the **assets group follows the index value**. Consequently, the port folio can be constructed in consideration of the **price variation** of the banking assets.